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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	2025 On 05-August-21			Bond Future	153.00	152.9265	153.0040	152.9265	5,027.00
05/07/2021	2025 On 04-November-21			Bond Future	154.70	154.6205	154.6982	154.6205	0.00
05/07/2021	2025 On 03-February-22			Bond Future	154.95	154.8746	154.9528	154.8746	0.00
05/07/2021	2025 On 05-May-22			Bond Future	156.82	156.7458	156.8247	156.7458	0.00
05/07/2021	2029 On 05-August-21			Bond Future	113.55	113.1284	113.5492	113.1284	3,031.00
05/07/2021	2029 On 04-November-21			Bond Future	113.64	113.2128	113.6378	113.2128	0.00
05/07/2021	2029 On 03-February-22			Bond Future	114.98	114.5481	114.9777	114.5481	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2029 On 05-May-22			Bond Future	115.18	114.7418	115.1765	114.7418	0.00
05/07/2021	2030 On 05-August-21			Bond Future	8.96	94.4412	8.9589	94.4412	101,324.00
05/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7854	8	7854	8	0.00
05/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	306	0	306	0	5,000.00
05/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3273	3	3273	3	0.00
05/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4458	4	4458	4	0.00
05/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1188	1	1188	1	600.00
05/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7203	7	7203	7	0.00
05/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	5	0	5	0	200.00
05/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7804	8	7804	8	0.00
05/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7754	8	7754	8	0.00
05/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6450	6	6450	6	0.00
05/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	877	1	877	1	479.00
05/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3049	3	3049	3	600.00
05/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15750	16	15750	16	0.00
05/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1831	2	1831	2	0.00
05/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	765	1	765	1	200.00
05/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7456	8	7456	8	0.00
05/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	762	1	762	1	7,500.00
05/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2938	3	2938	3	0.00
05/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
05/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	18	0	18	0	200.00
05/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1780	2	1780	2	0.00
05/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	12	0	12	0	0.00
05/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	11	0	11	0	0.00
05/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1238	1	1238	1	0.00
05/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	332	0	332	0	0.00
05/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	131	0	131	0	479.00
05/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1607	2	1607	2	0.00
05/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	286	0	286	0	0.00
05/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	33	0	33	0	479.00
05/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	11	0	11	0	0.00
05/07/2021	2030 On 04-November-21			Bond Future	9.15	95.4646	9.1455	95.4646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1305	1	1305	1	300.00
05/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11605	11	11605	11	0.00
05/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7897	8	7897	8	0.00
05/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4851	5	4851	5	29.00
05/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7808	8	7808	8	0.00
05/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10810	11	10810	11	0.00
05/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2380	2	2380	2	29.00
05/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	513	0	513	0	300.00
05/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7852	8	7852	8	0.00
05/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	331	0	331	0	0.00
05/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	336	0	336	0	0.00
05/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3382	4	3382	4	0.00
05/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	95	0	95	0	300.00
05/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5449	6	5449	6	0.00
05/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2083	2	2083	2	0.00
05/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	327	0	327	0	0.00
05/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	134	0	134	0	29.00
05/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	849	1	849	1	0.00
05/07/2021	2030 On 03-February-22			Bond Future	9.34	92.5636	9.3401	92.5636	0.00
05/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3532	3	3532	3	1,000.00
05/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8193	8	8193	8	0.00
05/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4108	4	4108	4	0.00
05/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3027	3	3027	3	0.00
05/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3056	3	3056	3	0.00
05/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1609	2	1609	2	1,000.00
05/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2803	3	2803	3	0.00
05/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	855	1	855	1	101.00
05/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3084	3	3084	3	0.00
05/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2507	3	2507	3	0.00
05/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2751	3	2751	3	101.00
05/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6041	6	6041	6	0.00
05/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4239	4	4239	4	0.00
05/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2531	3	2531	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2555	3	2555	3	0.00
05/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1825	2	1825	2	101.00
05/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	654	1	654	1	1,000.00
05/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2174	2	2174	2	0.00
05/07/2021	2030 On 05-May-22			Bond Future	9.55	93.6614	9.5455	93.6614	0.00
05/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1822	2	1822	2	1,800.00
05/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8298	8	8298	8	0.00
05/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2822	3	2822	3	0.00
05/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5268	5	5268	5	0.00
05/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5235	5	5235	5	0.00
05/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	790	1	790	1	1,800.00
05/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4469	4	4469	4	0.00
05/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5301	5	5301	5	0.00
05/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1163	1	1163	1	1,073.00
05/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8315	8	8315	8	0.00
05/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1996	2	1996	2	0.00
05/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5238	5	5238	5	0.00
05/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2027	2	2027	2	0.00
05/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2011	2	2011	2	0.00
05/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3824	4	3824	4	1,073.00
05/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6854	7	6854	7	0.00
05/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2438	3	2438	3	1,073.00
05/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1075	1	1075	1	1,800.00
05/07/2021	2032 On 05-August-21			Bond Future	9.63	93.6012	9.6286	93.6012	120,181.00
05/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9881	10	9881	10	0.00
05/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9829	10	9829	10	0.00
05/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9934	10	9934	10	0.00
05/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	5	0	5	0	0.00
05/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	6	0	6	0	0.00
05/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	5	0	5	0	0.00
05/07/2021	2032 On 04-November-21			Bond Future	9.82	90.4706	9.8213	90.4706	57.00
05/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1207	1	1207	1	700.00
05/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15751	15	15751	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10646	10	10646	10	0.00
05/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2537	2	2537	2	700.00
05/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10598	10	10598	10	0.00
05/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10551	10	10551	10	0.00
05/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	243	0	243	0	0.00
05/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	250	0	250	0	0.00
05/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	37	0	37	0	700.00
05/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	246	0	246	0	0.00
05/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2485	3	2485	3	0.00
05/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4210	4	4210	4	0.00
05/07/2021	2032 On 03-February-22			Bond Future	10.02	91.5165	10.0183	91.5165	0.00
05/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4359	4	4359	4	0.00
05/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3656	3	3656	3	0.00
05/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1169	1	1169	1	97.00
05/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4715	5	4715	5	0.00
05/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	826	1	826	1	198.00
05/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4679	4	4679	4	0.00
05/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2187	2	2187	2	210.00
05/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6663	6	6663	6	0.00
05/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7411	7	7411	7	0.00
05/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5010	5	5010	5	0.00
05/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2090	2	2090	2	400.00
05/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5507	5	5507	5	0.00
05/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2682	3	2682	3	0.00
05/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4643	4	4643	4	0.00
05/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4607	4	4607	4	0.00
05/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2316	2	2316	2	0.00
05/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2296	2	2296	2	0.00
05/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3901	4	3901	4	198.00
05/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7581	8	7581	8	0.00
05/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1884	2	1884	2	97.00
05/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2256	2	2256	2	198.00
05/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2105	2	2105	2	210.00

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05/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2461	3	2461	3	400.00
05/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4683	5	4683	5	0.00
05/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1261	1	1261	1	210.00
05/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1469	2	1469	2	400.00
05/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2276	2	2276	2	0.00
05/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2953	3	2953	3	97.00
05/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6468	7	6468	7	0.00
05/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4539	5	4539	5	0.00
05/07/2021	2032 On 05-May-22			Bond Future	10.22	88.4551	10.2217	88.4551	0.00
05/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6646	6	6646	6	0.00
05/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6572	6	6572	6	0.00
05/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6609	6	6609	6	0.00
05/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2212	2	2212	2	0.00
05/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2227	2	2227	2	0.00
05/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2197	2	2197	2	0.00
05/07/2021	2033 On 05-August-21			Bond Future	106.63	106.6094	106.6316	106.6094	8,979.00
05/07/2021	2033 On 04-November-21			Bond Future	106.56	106.5421	106.5643	106.5421	0.00
05/07/2021	2033 On 03-February-22			Bond Future	107.82	107.7987	107.8207	107.7987	0.00
05/07/2021	2033 On 05-May-22			Bond Future	107.85	107.8321	107.8542	107.8321	0.00
05/07/2021	2037 On 05-August-21			Bond Future	10.36	85.5802	10.3622	85.5802	126,473.00
05/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11602	11	11602	11	0.00
05/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11657	11	11657	11	0.00
05/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11711	11	11711	11	0.00
05/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	5	0	5	0	0.00
05/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	5	0	5	0	0.00
05/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	4	0	4	0	0.00
05/07/2021	2037 On 04-November-21			Bond Future	10.54	86.5077	10.5441	86.5077	0.00
05/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13474	13	13474	13	0.00
05/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13425	13	13425	13	0.00
05/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10889	10	10889	10	0.00
05/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6825	6	6825	6	600.00
05/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13522	13	13522	13	0.00
05/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	183	0	183	0	0.00

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05/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	340	0	340	0	600.00
05/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	880	1	880	1	0.00
05/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	186	0	186	0	0.00
05/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	180	0	180	0	0.00
05/07/2021	2037 On 03-February-22			Bond Future	10.73	83.2529	10.7329	83.2529	0.00
05/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6489	6	6489	6	0.00
05/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6446	6	6446	6	0.00
05/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6403	6	6403	6	0.00
05/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1925	2	1925	2	0.00
05/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1958	2	1958	2	0.00
05/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1942	2	1942	2	0.00
05/07/2021	2037 On 05-May-22			Bond Future	10.93	84.2405	10.9275	84.2405	0.00
05/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7756	7	7756	7	0.00
05/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7673	7	7673	7	0.00
05/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7714	7	7714	7	0.00
05/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2307	2	2307	2	0.00
05/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2338	3	2338	3	0.00
05/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2322	2	2322	2	0.00
05/07/2021	2038 On 05-August-21			Bond Future	118.28	118.5654	118.2786	118.5654	7,723.00
05/07/2021	2038 On 04-November-21			Bond Future	119.59	119.8788	119.5884	119.8788	0.00
05/07/2021	2038 On 03-February-22			Bond Future	119.23	119.5270	119.2329	119.5270	0.00
05/07/2021	2038 On 05-May-22			Bond Future	120.67	120.9714	120.6734	120.9714	0.00
05/07/2021	2040 On 05-August-21			Bond Future	10.50	87.5986	10.5005	87.5986	85,663.00
05/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12834	12	12834	12	0.00
05/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	7253	7	7253	7	900.00
05/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	24256	24	24256	24	0.00
05/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12778	12	12778	12	0.00
05/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12721	12	12721	12	0.00
05/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	4236	4	4236	4	900.00
05/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	360	1	360	1	0.00
05/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	4	0	4	0	0.00
05/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
05/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	4	0	4	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	81	0	81	0	0.00
05/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	4	0	4	0	0.00
05/07/2021	2040 On 04-November-21			Bond Future	10.68	88.5480	10.6781	88.5480	0.00
05/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	14058	14	14058	14	0.00
05/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13957	13	13957	13	0.00
05/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	14007	14	14007	14	0.00
05/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	222	0	222	0	0.00
05/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	225	0	225	0	0.00
05/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	218	0	218	0	0.00
05/07/2021	2040 On 03-February-22			Bond Future	10.86	85.0666	10.8622	85.0666	0.00
05/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6786	6	6786	6	0.00
05/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6740	6	6740	6	0.00
05/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6832	6	6832	6	0.00
05/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2051	2	2051	2	0.00
05/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2034	2	2034	2	0.00
05/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2017	2	2017	2	0.00
05/07/2021	2040 On 05-May-22			Bond Future	11.05	86.0757	11.0515	86.0757	0.00
05/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1414	1	1414	1	1,200.00
05/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7977	8	7977	8	0.00
05/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7933	8	7933	8	0.00
05/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	8020	8	8020	8	0.00
05/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3070	3	3070	3	1,200.00
05/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	13095	13	13095	13	0.00
05/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1214	1	1214	1	1,200.00
05/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2490	3	2490	3	0.00
05/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2473	3	2473	3	0.00
05/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6416	7	6416	7	0.00
05/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2507	3	2507	3	0.00
05/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10399	11	10399	11	0.00
05/07/2021	2044 On 05-August-21			Bond Future	10.55	84.3291	10.5523	84.3291	62,458.00
05/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	13214	13	13214	13	0.00
05/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	13158	13	13158	13	0.00
05/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	13270	13	13270	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	4	0	4	0	0.00
05/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	4	0	4	0	0.00
05/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	5	0	5	0	0.00
05/07/2021	2044 On 04-November-21			Bond Future	10.72	85.2430	10.7215	85.2430	0.00
05/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13839	13	13839	13	0.00
05/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13789	13	13789	13	0.00
05/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13888	13	13888	13	0.00
05/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	241	0	241	0	0.00
05/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	249	0	249	0	0.00
05/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	245	0	245	0	0.00
05/07/2021	2044 On 03-February-22			Bond Future	10.90	81.8485	10.8967	81.8485	0.00
05/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6835	6	6835	6	0.00
05/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6788	6	6788	6	0.00
05/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6742	6	6742	6	0.00
05/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2085	2	2085	2	0.00
05/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2067	2	2067	2	0.00
05/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2050	2	2050	2	0.00
05/07/2021	2044 On 05-May-22			Bond Future	11.08	82.8196	11.0765	82.8196	0.00
05/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	8022	8	8022	8	0.00
05/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7979	8	7979	8	0.00
05/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7934	8	7934	8	0.00
05/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2534	3	2534	3	0.00
05/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2517	3	2517	3	0.00
05/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2500	3	2500	3	0.00
05/07/2021	2046 On 05-August-21			Bond Future	108.03	108.1865	108.0275	108.1865	18,098.00
05/07/2021	2046 On 04-November-21			Bond Future	107.39	107.5485	107.3873	107.5485	0.00
05/07/2021	2046 On 03-February-22			Bond Future	108.65	108.8171	108.6537	108.8171	0.00
05/07/2021	2046 On 05-May-22			Bond Future	108.10	108.2618	108.0963	108.2618	0.00
05/07/2021	2050 On 05-August-21			Bond Future	109.71	109.6823	109.7058	109.6823	11,059.00
05/07/2021	2050 On 04-November-21			Bond Future	110.92	110.8972	110.9204	110.8972	0.00
05/07/2021	2050 On 03-February-22			Bond Future	110.27	110.2438	110.2669	110.2438	0.00
05/07/2021	2050 On 05-May-22			Bond Future	111.60	111.5758	111.5992	111.5758	0.00
05/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	AL37 On 05-August-21			Index Future	790.65	789.8090	790.6480	789.8090	0.00
05/07/2021	AL37 On 04-November-21			Index Future	799.29	798.4550	799.2920	798.4550	0.00
05/07/2021	AL37 On 03-February-22			Index Future	808.52	807.6770	808.5180	807.6770	0.00
05/07/2021	AL37 On 05-May-22			Index Future	818.09	817.2420	818.0880	817.2420	0.00
05/07/2021	AL7T On 05-August-21			Index Future	909.06	906.5560	909.0620	906.5560	0.00
05/07/2021	AL7T On 04-November-21			Index Future	919.00	916.4790	919.0010	916.4790	0.00
05/07/2021	AL7T On 03-February-22			Index Future	929.61	927.0640	929.6080	927.0640	0.00
05/07/2021	AL7T On 05-May-22			Index Future	940.61	938.0430	940.6120	938.0430	0.00
05/07/2021	ALBI On 05-August-21			Index Future	801.88	798.7260	801.8750	798.7260	114.00
05/07/2021	ALBI On 04-November-21			Index Future	810.64	807.4680	810.6420	807.4680	0.00
05/07/2021	ALBI On 03-February-22			Index Future	820.00	816.7950	819.9990	816.7950	0.00
05/07/2021	ALBI On 05-May-22			Index Future	829.71	826.4680	829.7050	826.4680	0.00
05/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	ES33 On 05-August-21			Bond Future	11.06	79.2064	11.0613	79.2064	350.00
05/07/2021	ES33 On 04-November-21			Bond Future	11.29	76.3087	11.2899	76.3087	0.00
05/07/2021	ES33 On 03-February-22			Bond Future	11.53	77.2093	11.5282	77.2093	0.00
05/07/2021	ES33 On 05-May-22			Bond Future	11.77	74.3652	11.7695	74.3652	0.00
05/07/2021	ES42 On 05-August-21			Bond Future	11.56	78.1617	11.5608	78.1617	4,779.00
05/07/2021	ES42 On 04-November-21			Bond Future	11.78	74.7697	11.7759	74.7697	0.00
05/07/2021	ES42 On 03-February-22			Bond Future	11.99	75.6527	11.9929	75.6527	0.00
05/07/2021	ES42 On 05-May-22			Bond Future	12.22	72.3091	12.2202	72.3091	0.00
05/07/2021	GOVI On 05-August-21			GOVI	791.72	788.6900	791.7240	788.6900	982.00
05/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	725740	70	725740	70	0.00
05/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	725840	70	725840	70	0.00
05/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	725940	70	725940	70	0.00
05/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 04-November-21			GOVI	800.38	797.3230	800.3800	797.3230	0.00
05/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	719600	69	719600	69	0.00
05/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	719700	69	719700	69	0.00
05/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	719800	69	719800	69	0.00
05/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22			GOVI	809.62	806.5320	809.6180	806.5320	0.00
05/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	168680	14	168680	14	0.00
05/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	168780	14	168780	14	0.00
05/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	168580	14	168580	14	0.00
05/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22			GOVI	819.20	816.0840	819.2020	816.0840	0.00
05/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	309620	28	309620	28	0.00
05/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	309720	28	309720	28	0.00
05/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	309520	28	309520	28	0.00
05/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2021	IGOV On 05-August-21			Index Future	290.50	290.4060	290.4950	290.4060	451.00
05/07/2021	IGOV On 04-November-21			Index Future	293.74	293.6570	293.7430	293.6570	16.00
05/07/2021	IGOV On 03-February-22			Index Future	297.20	297.1200	297.2040	297.1200	0.00
05/07/2021	IGOV On 05-May-22			Index Future	300.79	300.7080	300.7930	300.7080	0.00
05/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
05/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
05/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
05/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.86	96.1300	3.8600	96.1300	0.00
05/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.91	96.0850	3.9050	96.0850	30,000.00
05/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.11	95.9100	4.1100	95.9100	0.00
05/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.16	95.8600	4.1600	95.8600	0.00
05/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.34	95.6850	4.3350	95.6850	0.00
05/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.64	95.3700	4.6400	95.3700	0.00
05/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.06	94.9750	5.0550	94.9750	471.00
05/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7900	5.2250	94.7900	0.00
05/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	0.00
05/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.74	94.2550	5.7400	94.2550	0.00
05/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.86	94.1450	5.8550	94.1450	0.00
05/07/2021	R023 On 05-August-21			Bond Future	5.37	106.9090	5.3705	106.9090	15,368.00
05/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	136	0	136	0	0.00
05/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	130	0	130	0	0.00
05/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	124	0	124	0	0.00
05/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	245	0	245	0	0.00
05/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	236	0	236	0	0.00
05/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	227	0	227	0	0.00
05/07/2021	R023 On 04-November-21			Bond Future	5.57	104.1599	5.5651	104.1599	0.00
05/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	30	0	30	0	0.00
05/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	29	0	29	0	0.00
05/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	29	0	29	0	0.00
05/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	878	1	878	1	0.00

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05/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	866	1	866	1	0.00
05/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	854	1	854	1	0.00
05/07/2021	R023 On 03-February-22			Bond Future	5.80	105.3636	5.8027	105.3636	0.00
05/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	67	0	0.00
05/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	66	0	66	0	0.00
05/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	68	0	68	0	0.00
05/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	813	1	813	1	0.00
05/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	832	1	832	1	0.00
05/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	823	1	823	1	0.00
05/07/2021	R023 On 05-May-22			Bond Future	6.12	102.7020	6.1204	102.7020	0.00
05/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	423	0	423	0	0.00
05/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	418	0	418	0	0.00
05/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	429	0	429	0	0.00
05/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	280	0	280	0	0.00
05/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	285	0	285	0	0.00
05/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	282	0	282	0	0.00
05/07/2021	R035 On 05-August-21			Bond Future	10.15	94.1496	10.1531	94.1496	82,469.00
05/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4352	4	4352	4	0.00
05/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	1065	1	1065	1	100.00
05/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7792	7	7792	7	0.00
05/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	49	0	49	0	100.00
05/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43446	44	43446	44	0.00
05/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	302	0	302	0	100.00
05/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1974	2	1974	2	0.00
05/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43679	44	43679	44	0.00
05/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43563	44	43563	44	0.00
05/07/2021	R035 On 04-November-21			Bond Future	10.34	90.6950	10.3446	90.6950	0.00
05/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6404	6	6404	6	0.00
05/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19270	19	19270	19	0.00
05/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9144	9	9144	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2413	2	2413	2	782.00
05/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13051	13	13051	13	0.00
05/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	13002	13	13002	13	0.00
05/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3734	3	3734	3	0.00
05/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2043	2	2043	2	350.00
05/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2072	2	2072	2	400.00
05/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3813	4	3813	4	400.00
05/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13100	13	13100	13	0.00
05/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5830	5	5830	5	0.00
05/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1160	1	1160	1	782.00
05/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3175	3	3175	3	0.00
05/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	208	0	208	0	0.00
05/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	522	1	522	1	782.00
05/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2022	2	2022	2	0.00
05/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3573	4	3573	4	0.00
05/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2071	2	2071	2	350.00
05/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3611	4	3611	4	0.00
05/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1006	1	1006	1	350.00
05/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	215	0	215	0	0.00
05/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	212	0	212	0	0.00
05/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	19	0	19	0	400.00
05/07/2021	R035 On 03-February-22			Bond Future	10.54	91.7433	10.5435	91.7433	0.00
05/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5464	5	5464	5	0.00
05/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9132	9	9132	9	0.00
05/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1336	1	1336	1	683.00
05/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6252	6	6252	6	0.00
05/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2258	2	2258	2	280.00
05/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2979	3	2979	3	1,600.00
05/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6424	6	6424	6	0.00
05/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2710	3	2710	3	200.00
05/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8437	8	8437	8	0.00
05/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5383	5	5383	5	0.00
05/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6905	7	6905	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3962	4	3962	4	0.00
05/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6209	6	6209	6	0.00
05/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6167	6	6167	6	0.00
05/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1979	2	1979	2	0.00
05/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1962	2	1962	2	0.00
05/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1710	2	1710	2	683.00
05/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1280	1	1280	1	280.00
05/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1878	2	1878	2	200.00
05/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4554	5	4554	5	0.00
05/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2301	3	2301	3	1,600.00
05/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4232	5	4232	5	0.00
05/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3283	4	3283	4	683.00
05/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	6988	7	6988	7	0.00
05/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1944	2	1944	2	0.00
05/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1130	1	1130	1	1,800.00
05/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2342	3	2342	3	280.00
05/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5168	6	5168	6	0.00
05/07/2021	R035 On 05-May-22			Bond Future	10.74	88.3530	10.7405	88.3530	0.00
05/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7668	7	7668	7	0.00
05/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7627	7	7627	7	0.00
05/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7585	7	7585	7	0.00
05/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2284	2	2284	2	0.00
05/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2269	2	2269	2	0.00
05/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2253	2	2253	2	0.00
05/07/2021	R186 On 05-August-21			Bond Future	7.58	114.0395	7.5783	114.0395	87,114.00
05/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4805	5	4805	5	0.00
05/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4762	5	4762	5	0.00
05/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4718	5	4718	5	0.00
05/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	19	0	19	0	0.00
05/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	18	0	18	0	0.00
05/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	17	0	17	0	0.00
05/07/2021	R186 On 04-November-21			Bond Future	7.77	115.2747	7.7732	115.2747	0.00
05/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4612	5	4612	5	0.00

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05/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2371	2	2371	2	0.00
05/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1482	1	1482	1	0.00
05/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2341	2	2341	2	0.00
05/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2312	2	2312	2	0.00
05/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	915	1	915	1	0.00
05/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	900	1	900	1	0.00
05/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	886	1	886	1	0.00
05/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	290	0	290	0	15,177.00
05/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1496	2	1496	2	15,177.00
05/07/2021	R186 On 03-February-22			Bond Future	7.98	111.3246	7.9763	111.3246	0.00
05/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	724	1	724	1	0.00
05/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	712	1	712	1	0.00
05/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	736	1	736	1	0.00
05/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3633	4	3633	4	0.00
05/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3696	4	3696	4	0.00
05/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3664	4	3664	4	0.00
05/07/2021	R186 On 05-May-22			Bond Future	8.20	112.6444	8.1959	112.6444	0.00
05/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2545	3	2545	3	0.00
05/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2522	2	2522	2	0.00
05/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2568	3	2568	3	0.00
05/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2075	2	2075	2	0.00
05/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2109	2	2109	2	0.00
05/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2092	2	2092	2	0.00
05/07/2021	R197 On 05-August-21			Bond Future	321.47	321.4309	321.4749	321.4309	1,117.00
05/07/2021	R197 On 04-November-21			Bond Future	325.03	324.9913	325.0344	324.9913	0.00
05/07/2021	R197 On 03-February-22			Bond Future	320.72	320.6747	320.7174	320.6747	0.00
05/07/2021	R197 On 05-May-22			Bond Future	324.59	324.5500	324.5927	324.5500	0.00
05/07/2021	R202 On 05-August-21			Bond Future	234.00	233.9533	234.0023	233.9533	9,635.00
05/07/2021	R202 On 04-November-21			Bond Future	236.59	236.5448	236.5932	236.5448	0.00
05/07/2021	R202 On 03-February-22			Bond Future	235.05	235.0057	235.0542	235.0057	0.00
05/07/2021	R202 On 05-May-22			Bond Future	237.89	237.8453	237.8939	237.8453	0.00
05/07/2021	R209 On 05-August-21			Bond Future	10.09	72.8094	10.0896	72.8094	28,782.00
05/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9215	9	9215	9	0.00

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05/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	9166	9	9166	9	0.00
05/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9263	9	9263	9	0.00
05/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	6	0	6	0	0.00
05/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	6	0	6	0	0.00
05/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	6	0	6	0	0.00
05/07/2021	R209 On 04-November-21			Bond Future	10.26	70.4582	10.2579	70.4582	4,785.00
05/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	707	1	707	1	6,000.00
05/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10243	10	10243	10	0.00
05/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10200	10	10200	10	0.00
05/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1715	2	1715	2	0.00
05/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9455	9	9455	9	0.00
05/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3201	3	3201	3	0.00
05/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10287	10	10287	10	0.00
05/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	243	0	243	0	0.00
05/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	303	0	303	0	9,000.00
05/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3233	4	3233	4	3,100.00
05/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	246	0	246	0	0.00
05/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	249	0	249	0	0.00
05/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1816	2	1816	2	9,400.00
05/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5305	6	5305	6	0.00
05/07/2021	R209 On 03-February-22			Bond Future	10.43	71.2728	10.4285	71.2728	0.00
05/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5150	5	5150	5	0.00
05/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5076	5	5076	5	0.00
05/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5113	5	5113	5	0.00
05/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1822	2	1822	2	0.00
05/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1838	2	1838	2	0.00
05/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1806	2	1806	2	0.00
05/07/2021	R209 On 05-May-22			Bond Future	10.60	68.9766	10.6027	68.9766	0.00
05/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6484	6	6484	6	0.00
05/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6448	6	6448	6	0.00
05/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6412	6	6412	6	0.00
05/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2047	2	2047	2	0.00
05/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2032	2	2032	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2018	2	2018	2	0.00
05/07/2021	R210 On 05-August-21			Bond Future	208.82	208.8484	208.8230	208.8484	1,486.00
05/07/2021	R210 On 04-November-21			Bond Future	208.35	208.3780	208.3513	208.3780	0.00
05/07/2021	R210 On 03-February-22			Bond Future	210.81	210.8358	210.8083	210.8358	0.00
05/07/2021	R210 On 05-May-22			Bond Future	210.52	210.5483	210.5199	210.5483	0.00
05/07/2021	R212 On 05-August-21			Bond Future	172.75	172.8061	172.7497	172.8061	2,457.00
05/07/2021	R212 On 04-November-21			Bond Future	174.66	174.7204	174.6627	174.7204	0.00
05/07/2021	R213 On 05-August-21			Bond Future	9.32	88.4271	9.3210	88.4271	9,084.00
05/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8140	8	8140	8	0.00
05/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4579	4	4579	4	0.00
05/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7746	8	7746	8	0.00
05/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8091	8	8091	8	0.00
05/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8042	8	8042	8	0.00
05/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1263	1	1263	1	0.00
05/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	10	0	10	0	0.00
05/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	120	0	120	0	0.00
05/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1156	1	1156	1	0.00
05/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	9	0	9	0	0.00
05/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	12	0	12	0	0.00
05/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	9	0	9	0	0.00
05/07/2021	R213 On 04-November-21			Bond Future	9.51	85.8559	9.5078	85.8559	0.00
05/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8488	8	8488	8	0.00
05/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8445	8	8445	8	0.00
05/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8532	8	8532	8	0.00
05/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	333	0	333	0	0.00
05/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	328	0	328	0	0.00
05/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	324	0	324	0	0.00
05/07/2021	R213 On 03-February-22			Bond Future	9.70	86.8481	9.7022	86.8481	0.00
05/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4370	4	4370	4	0.00
05/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3102	3	3102	3	0.00
05/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1623	2	1623	2	220.00
05/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5912	6	5912	6	0.00
05/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1768	2	1768	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4643	5	4643	5	0.00
05/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4303	4	4303	4	0.00
05/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2616	3	2616	3	0.00
05/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3721	4	3721	4	0.00
05/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3690	4	3690	4	0.00
05/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6176	6	6176	6	0.00
05/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3813	4	3813	4	0.00
05/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	789	1	789	1	200.00
05/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3751	4	3751	4	0.00
05/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1007	1	1007	1	102.00
05/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3267	3	3267	3	200.00
05/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6732	7	6732	7	0.00
05/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2294	2	2294	2	0.00
05/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2253	2	2253	2	430.00
05/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4376	5	4376	5	0.00
05/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5972	6	5972	6	0.00
05/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1240	1	1240	1	220.00
05/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1320	1	1320	1	430.00
05/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2337	2	2337	2	0.00
05/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2315	2	2315	2	0.00
05/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1971	2	1971	2	200.00
05/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1801	2	1801	2	102.00
05/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2796	3	2796	3	102.00
05/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1936	2	1936	2	220.00
05/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4619	5	4619	5	0.00
05/07/2021	R213 On 05-May-22			Bond Future	9.90	84.3456	9.8964	84.3456	0.00
05/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5724	6	5724	6	0.00
05/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5759	6	5759	6	0.00
05/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5691	6	5691	6	0.00
05/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1994	2	1994	2	0.00
05/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2023	2	2023	2	0.00
05/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2008	2	2008	2	0.00
05/07/2021	R214 On 05-August-21			Bond Future	10.47	69.6924	10.4737	69.6924	17,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8470	8	8470	8	0.00
05/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8519	8	8519	8	0.00
05/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8422	8	8422	8	0.00
05/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	16	0	16	0	0.00
05/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	18	0	18	0	0.00
05/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	17	0	17	0	0.00
05/07/2021	R214 On 04-November-21			Bond Future	10.64	67.1703	10.6401	67.1703	0.00
05/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9925	10	9925	10	0.00
05/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9882	10	9882	10	0.00
05/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9838	9	9838	9	0.00
05/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	291	0	291	0	0.00
05/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	285	0	285	0	0.00
05/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	288	0	288	0	0.00
05/07/2021	R214 On 03-February-22			Bond Future	10.81	67.9467	10.8116	67.9467	0.00
05/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5118	5	5118	5	0.00
05/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5081	5	5081	5	0.00
05/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5155	5	5155	5	0.00
05/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1866	2	1866	2	0.00
05/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1849	2	1849	2	0.00
05/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1833	2	1833	2	0.00
05/07/2021	R214 On 05-May-22			Bond Future	10.98	65.4725	10.9802	65.4725	0.00
05/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6317	6	6317	6	0.00
05/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6281	6	6281	6	0.00
05/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6353	6	6353	6	0.00
05/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2257	2	2257	2	0.00
05/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2241	2	2241	2	0.00
05/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2226	2	2226	2	0.00
05/07/2021	R248 On 05-August-21			Bond Future	10.47	87.9294	10.4733	87.9294	171,055.00
05/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13506	13	13506	13	0.00
05/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	13450	13	13450	13	0.00
05/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	367	0	367	0	0.00
05/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1729	2	1729	2	0.00
05/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5547	5	5547	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13563	13	13563	13	0.00
05/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	1025	1	1025	1	1,300.00
05/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3735	3	3735	3	1,300.00
05/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	2165	2	2165	2	0.00
05/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1196	2	1196	2	0.00
05/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	548	1	548	1	0.00
05/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1523	2	1523	2	0.00
05/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	7	0	7	0	0.00
05/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	243	0	243	0	0.00
05/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	7	0	7	0	0.00
05/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2382	3	2382	3	0.00
05/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4165	5	4165	5	0.00
05/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	7	0	7	0	0.00
05/07/2021	R248 On 04-November-21			Bond Future	10.64	84.4705	10.6385	84.4705	0.00
05/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1870	2	1870	2	1,200.00
05/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	14255	14	14255	14	0.00
05/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	473	0	473	0	1,200.00
05/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	14305	14	14305	14	0.00
05/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	14356	14	14356	14	0.00
05/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	239	0	239	0	0.00
05/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	242	0	242	0	0.00
05/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	246	0	246	0	0.00
05/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	8963	10	8963	10	0.00
05/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4483	5	4483	5	0.00
05/07/2021	R248 On 03-February-22			Bond Future	10.81	85.4469	10.8089	85.4469	0.00
05/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6818	6	6818	6	0.00
05/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6771	6	6771	6	0.00
05/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6724	6	6724	6	0.00
05/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2090	2	2090	2	0.00
05/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2128	2	2128	2	0.00
05/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2109	2	2109	2	0.00
05/07/2021	R248 On 05-May-22			Bond Future	10.98	82.0450	10.9764	82.0450	0.00
05/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	8202	8	8202	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	8157	8	8157	8	0.00
05/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	8112	8	8112	8	0.00
05/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2663	3	2663	3	0.00
05/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2628	3	2628	3	0.00
05/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2646	3	2646	3	0.00